

| Index Name                                      | Index Statistics |            |               |            | Index Return (%) |       |       |       |       |       |
|-------------------------------------------------|------------------|------------|---------------|------------|------------------|-------|-------|-------|-------|-------|
|                                                 | Yield (%)        | Mac D(yrs) | Maturity(yrs) | Mod D(yrs) | 1 M              | 3 M   | 6 M   | 1 Y   | 3 Y   | 5 Y   |
| Aggregate Indices                               |                  |            |               |            |                  |       |       |       |       |       |
| NIFTY Liquid Index                              | 4.79             | 0.08       | 0.08          | 0.07       | 0.33             | 0.99  | 1.92  | 3.69  | 4.27  | 5.38  |
| NIFTY Ultra Short Duration Debt Index           | 5.76             | 0.28       | 0.28          | 0.26       | 0.17             | 0.93  | 1.91  | 3.91  | 5.14  | 6.17  |
| NIFTY Money Market Index                        | 5.53             | 0.34       | 0.34          | 0.32       | 0.11             | 0.81  | 1.71  | 3.55  | 4.69  | 5.70  |
| NIFTY Low Duration Debt Index                   | 6.23             | 0.59       | 0.59          | 0.55       | -0.15            | 0.54  | 1.48  | 3.47  | 5.44  | 6.22  |
| NIFTY Short Duration Debt Index                 | 6.73             | 1.48       | 1.58          | 1.39       | -0.75            | -0.54 | 0.39  | 2.73  | 6.49  | 6.75  |
| NIFTY Credit Risk Bond Index                    | 9.32             | 1.75       | 1.90          | 1.62       | -0.73            | -0.02 | 1.33  | 5.32  | 8.41  | 8.02  |
| NIFTY Corporate Bond Index                      | 7.43             | 2.08       | 2.26          | 1.94       | -1.05            | -1.00 | -0.03 | 2.53  | 7.29  | 7.13  |
| NIFTY Banking & PSU Debt Index                  | 6.88             | 2.47       | 2.95          | 2.31       | -0.91            | -1.05 | -0.22 | 2.18  | 6.53  | 6.51  |
| NIFTY Medium Duration Debt Index                | 7.49             | 3.21       | 3.61          | 3.02       | -1.38            | -1.88 | -1.14 | 1.49  | 7.21  | 6.97  |
| NIFTY Composite Debt Index                      | 7.51             | 4.73       | 6.73          | 4.49       | -1.35            | -1.88 | -1.58 | 1.15  | 6.92  | 6.70  |
| NIFTY Medium to Long Duration Debt Index        | 7.70             | 5.50       | 7.13          | 5.21       | -1.42            | -2.14 | -1.99 | 0.83  | 7.03  | 6.59  |
| NIFTY Long Duration Debt Index                  | 7.78             | 8.00       | 13.58         | 7.61       | -1.88            | -2.91 | -3.19 | -0.27 | 6.58  | 6.29  |
| Hybrid Indices                                  |                  |            |               |            |                  |       |       |       |       |       |
| NIFTY 50 Hybrid Composite Debt 70:30 Index      | -                | -          | -             | -          | -2.25            | -1.10 | -1.60 | 5.98  | 11.92 | 11.58 |
| NIFTY 50 Hybrid Composite Debt 65:35 Index      | -                | -          | -             | -          | -2.19            | -1.15 | -1.59 | 5.65  | 11.67 | 11.31 |
| NIFTY 50 Hybrid Composite Debt 50:50 Index      | -                | -          | -             | -          | -1.99            | -1.31 | -1.57 | 4.65  | 10.81 | 10.41 |
| NIFTY 50 Hybrid Composite Debt 15:85 Index      | -                | -          | -             | -          | -1.54            | -1.70 | -1.57 | 2.23  | 8.24  | 7.92  |
| NIFTY 50 Hybrid Short Duration Debt 40:60 Index | -                | -          | -             | -          | -1.50            | -0.60 | -0.39 | 4.94  | 9.87  | 9.77  |
| NIFTY 50 Hybrid Short Duration Debt 25:75 Index | -                | -          | -             | -          | -1.22            | -0.57 | -0.09 | 4.13  | 8.71  | 8.72  |
| G-Sec Indices                                   |                  |            |               |            |                  |       |       |       |       |       |
| NIFTY Ultra Short Duration G-Sec Index          | 4.69             | 0.15       | 0.16          | 0.15       | 0.21             | 0.84  | 1.82  | 3.69  | 4.35  | 5.29  |
| NIFTY Low Duration G-Sec Index                  | 5.88             | 0.79       | 0.80          | 0.76       | -0.33            | 0.22  | 1.13  | 3.02  | 4.78  | 5.62  |
| NIFTY Short Duration G-Sec Index                | 6.65             | 2.11       | 2.28          | 2.04       | -1.08            | -1.43 | -0.61 | 1.51  | 5.94  | 6.47  |
| NIFTY Medium Duration G-Sec Index               | 7.08             | 3.41       | 3.84          | 3.29       | -1.28            | -2.20 | -1.90 | 1.00  | 6.28  | 6.63  |
| NIFTY Medium to Long Duration G-Sec Index       | 7.36             | 6.04       | 7.92          | 5.83       | -1.01            | -2.11 | -2.93 | -0.18 | 5.86  | 6.15  |
| NIFTY Long Duration G-Sec Index                 | 7.62             | 9.68       | 18.59         | 9.33       | -1.80            | -3.26 | -4.34 | -1.47 | 5.58  | 5.94  |
| NIFTY All Duration G-Sec Index                  | 7.34             | 6.59       | 10.61         | 6.35       | -1.34            | -2.43 | -3.05 | -0.31 | 5.82  | 6.13  |
| SDL Index                                       |                  |            |               |            |                  |       |       |       |       |       |
| NIFTY 10 Year SDL Index                         | 7.75             | 6.93       | 9.55          | 6.68       | -2.25            | -2.85 | -2.46 | 0.31  | 7.09  | 7.08  |
| Money Market Indicies                           |                  |            |               |            |                  |       |       |       |       |       |
| NIFTY 1 Month CP Index                          | 4.97             | 0.05       | 0.05          | 0.05       | 0.35             | 1.07  | 2.04  | 3.84  | 4.46  | 5.58  |
| NIFTY 1 Month CP Index - A                      | 4.80             | 0.05       | 0.05          | 0.05       | 0.34             | 1.00  | 1.89  | 3.61  | 4.18  | 5.35  |
| NIFTY 1 Month CP Index - B                      | 4.93             | 0.05       | 0.06          | 0.05       | 0.35             | 1.02  | 1.91  | 3.70  | 4.37  | 5.52  |
| NIFTY 1 Month CP Index - C                      | 5.21             | 0.06       | 0.06          | 0.05       | 0.37             | 1.11  | 2.11  | 3.97  | 4.53  | 5.64  |
| NIFTY 2 Month CP Index                          | 5.29             | 0.13       | 0.13          | 0.12       | 0.31             | 0.98  | 1.98  | 3.80  | 4.50  | 5.63  |
| NIFTY 2 Month CP Index - A                      | 5.11             | 0.13       | 0.13          | 0.12       | 0.30             | 0.95  | 1.88  | 3.63  | 4.18  | 5.39  |
| NIFTY 2 Month CP Index - B                      | 5.22             | 0.13       | 0.13          | 0.12       | 0.31             | 0.96  | 1.91  | 3.69  | 4.40  | 5.55  |
| NIFTY 2 Month CP Index - C                      | 5.63             | 0.13       | 0.14          | 0.13       | 0.34             | 1.02  | 2.08  | 3.94  | 4.58  | 5.67  |
| NIFTY 3 Month CP Index                          | 5.55             | 0.23       | 0.24          | 0.22       | 0.21             | 0.94  | 1.90  | 3.77  | 4.86  | 6.00  |
| NIFTY 3 Month CP Index - A                      | 5.50             | 0.23       | 0.23          | 0.22       | 0.20             | 0.91  | 1.85  | 3.54  | 4.51  | 5.74  |
| NIFTY 3 Month CP Index - B                      | 5.54             | 0.23       | 0.24          | 0.22       | 0.21             | 0.93  | 1.90  | 3.71  | 4.78  | 5.94  |
| NIFTY 3 Month CP Index - C                      | 5.79             | 0.23       | 0.24          | 0.22       | 0.23             | 1.01  | 2.01  | 3.94  | 4.96  | 6.07  |
| NIFTY 6 Month CP Index                          | 6.16             | 0.41       | 0.42          | 0.39       | 0.00             | 0.77  | 1.71  | 3.68  | 5.28  | 6.22  |
| NIFTY 6 Month CP Index - A                      | 5.85             | 0.40       | 0.41          | 0.38       | -0.03            | 0.72  | 1.61  | 3.34  | 4.93  | 5.98  |
| NIFTY 6 Month CP Index - B                      | 6.05             | 0.41       | 0.41          | 0.38       | -0.01            | 0.77  | 1.68  | 3.65  | 5.20  | 6.17  |
| NIFTY 6 Month CP Index - C                      | 6.64             | 0.43       | 0.43          | 0.40       | 0.03             | 0.84  | 1.80  | 3.85  | 5.34  | 6.24  |
| NIFTY 1 Year CP Index                           | 6.68             | 0.76       | 0.76          | 0.71       | -0.29            | 0.28  | 0.90  | 2.65  | 5.00  | 5.67  |
| NIFTY 1 Year CP Index - A                       | 6.44             | 0.77       | 0.77          | 0.72       | -0.31            | 0.24  | 0.80  | 2.06  | 4.65  | 5.40  |
| NIFTY 1 Year CP Index - B                       | 6.57             | 0.76       | 0.77          | 0.72       | -0.31            | 0.25  | 0.83  | 2.64  | 5.01  | 5.66  |
| NIFTY 1 Year CP Index - C                       | 6.87             | 0.76       | 0.77          | 0.72       | -0.27            | 0.32  | 1.00  | 2.85  | 5.19  | 5.79  |
| NIFTY All Maturity CP Index                     | 5.57             | 0.25       | 0.26          | 0.24       | 0.18             | 0.89  | 1.82  | 3.67  | 4.76  | 5.81  |
| NIFTY All Maturity CP Index - A                 | 5.44             | 0.25       | 0.25          | 0.24       | 0.17             | 0.85  | 1.74  | 3.40  | 4.43  | 5.56  |
| NIFTY All Maturity CP Index - B                 | 5.53             | 0.25       | 0.26          | 0.24       | 0.17             | 0.87  | 1.78  | 3.60  | 4.69  | 5.75  |
| NIFTY All Maturity CP Index - C                 | 5.84             | 0.26       | 0.26          | 0.24       | 0.20             | 0.94  | 1.92  | 3.83  | 4.86  | 5.87  |
| NIFTY 1 Month CD Index                          | 4.70             | 0.05       | 0.05          | 0.05       | 0.35             | 1.01  | 1.92  | 3.76  | 4.35  | 5.37  |
| NIFTY 1 Month CD Index - A                      | 4.41             | 0.04       | 0.05          | 0.04       | 0.34             | 0.96  | 1.80  | 3.49  | 4.02  | 5.14  |
| NIFTY 1 Month CD Index - B                      | 4.54             | 0.04       | 0.05          | 0.04       | 0.34             | 0.98  | 1.85  | 3.55  | 4.12  | 5.21  |
| NIFTY 1 Month CD Index - C                      | 4.89             | 0.05       | 0.06          | 0.05       | 0.36             | 1.00  | 1.91  | 3.72  | 4.33  | 5.36  |
| NIFTY 2 Month CD Index                          | 5.25             | 0.14       | 0.14          | 0.13       | 0.36             | 1.02  | 1.92  | 3.78  | 4.42  | 5.49  |
| NIFTY 2 Month CD Index - A                      | 4.78             | 0.14       | 0.14          | 0.13       | 0.32             | 0.94  | 1.78  | 3.49  | 4.05  | 5.24  |
| NIFTY 2 Month CD Index - B                      | 4.85             | 0.14       | 0.15          | 0.14       | 0.33             | 0.96  | 1.83  | 3.55  | 4.18  | 5.34  |
| NIFTY 2 Month CD Index - C                      | 5.06             | 0.14       | 0.14          | 0.13       | 0.35             | 0.99  | 1.88  | 3.72  | 4.38  | 5.47  |
| NIFTY 3 Month CD Index                          | 5.31             | 0.23       | 0.23          | 0.22       | 0.22             | 0.94  | 1.81  | 3.71  | 4.67  | 5.73  |
| NIFTY 3 Month CD Index - A                      | 5.11             | 0.22       | 0.23          | 0.21       | 0.20             | 0.88  | 1.74  | 3.46  | 4.35  | 5.49  |
| NIFTY 3 Month CD Index - B                      | 5.15             | 0.22       | 0.22          | 0.21       | 0.21             | 0.90  | 1.78  | 3.55  | 4.45  | 5.58  |
| NIFTY 3 Month CD Index - C                      | 5.28             | 0.23       | 0.23          | 0.22       | 0.22             | 0.92  | 1.79  | 3.64  | 4.61  | 5.69  |
| NIFTY 6 Month CD Index                          | 5.85             | 0.48       | 0.48          | 0.45       | 0.01             | 0.77  | 1.69  | 3.59  | 4.96  | 5.92  |
| NIFTY 6 Month CD Index - A                      | 5.68             | 0.48       | 0.49          | 0.46       | -0.02            | 0.70  | 1.60  | 3.31  | 4.68  | 5.73  |
| NIFTY 6 Month CD Index - B                      | 5.82             | 0.47       | 0.48          | 0.45       | -0.01            | 0.73  | 1.68  | 3.45  | 4.89  | 5.87  |
| NIFTY 6 Month CD Index - C                      | 5.83             | 0.48       | 0.48          | 0.45       | 0.02             | 0.78  | 1.73  | 3.57  | 4.95  | 5.92  |
| NIFTY 1 Year CD Index                           | 6.17             | 0.74       | 0.74          | 0.70       | -0.33            | 0.29  | 1.00  | 2.70  | 5.03  | 5.73  |
| NIFTY 1 Year CD Index - A                       | 6.07             | 0.73       | 0.74          | 0.69       | -0.33            | 0.28  | 0.97  | 2.55  | 4.90  | 5.67  |
| NIFTY 1 Year CD Index - B                       | 6.14             | 0.74       | 0.74          | 0.70       | -0.33            | 0.29  | 1.04  | 2.70  | 5.01  | 5.72  |
| NIFTY 1 Year CD Index - C                       | 6.15             | 0.74       | 0.74          | 0.70       | -0.32            | 0.37  | 1.09  | 2.76  | 5.02  | 5.73  |
| NIFTY All Maturity CD Index                     | 5.63             | 0.42       | 0.43          | 0.40       | 0.02             | 0.69  | 1.53  | 3.37  | 4.68  | 5.67  |
| NIFTY All Maturity CD Index - A                 | 5.44             | 0.42       | 0.42          | 0.40       | 0.00             | 0.64  | 1.46  | 3.14  | 4.39  | 5.47  |
| NIFTY All Maturity CD Index - B                 | 5.52             | 0.42       | 0.42          | 0.40       | 0.01             | 0.66  | 1.52  | 3.25  | 4.53  | 5.57  |
| NIFTY All Maturity CD Index - C                 | 5.62             | 0.42       | 0.42          | 0.40       | 0.02             | 0.71  | 1.56  | 3.35  | 4.66  | 5.66  |

| Index Name                                                 | Index Statistics |            |               |            | Index Return (%) |       |       |       |       |       |
|------------------------------------------------------------|------------------|------------|---------------|------------|------------------|-------|-------|-------|-------|-------|
|                                                            | Yield (%)        | Mac D(yrs) | Maturity(yrs) | Mod D(yrs) | 1 M              | 3 M   | 6 M   | 1 Y   | 3 Y   | 5 Y   |
| Credit Indices                                             |                  |            |               |            |                  |       |       |       |       |       |
| NIFTY AAA Ultra Short Duration Bond Index                  | 5.29             | 0.22       | 0.22          | 0.20       | 0.19             | 0.91  | 1.91  | 3.96  | 5.29  | 6.36  |
| NIFTY AAA Low Duration Bond Index                          | 6.30             | 0.74       | 0.75          | 0.70       | -0.33            | 0.29  | 1.31  | 3.21  | 5.71  | 6.47  |
| NIFTY AAA Short Duration Bond Index                        | 6.84             | 1.66       | 1.77          | 1.56       | -0.96            | -0.92 | -0.01 | 2.14  | 6.84  | 6.92  |
| NIFTY AAA Medium Duration Bond Index                       | 7.45             | 3.53       | 3.96          | 3.29       | -1.59            | -2.17 | -1.26 | 0.91  | 7.55  | 6.97  |
| NIFTY AAA Medium to Long Duration Bond Index               | 7.66             | 5.68       | 7.36          | 5.30       | -1.53            | -2.27 | -1.79 | 1.09  | 7.48  | 6.52  |
| NIFTY AAA Long duration Bond Index                         | 7.80             | 8.36       | 13.49         | 7.79       | -2.61            | -3.72 | -3.84 | -1.18 | 6.71  | 6.08  |
| NIFTY AA+ Ultra Short Duration Bond Index                  | 6.56             | 0.23       | 0.23          | 0.21       | 0.33             | 1.21  | 2.42  | 4.90  | 6.45  | 7.22  |
| NIFTY AA+ Low Duration Bond Index                          | 7.24             | 0.81       | 0.82          | 0.76       | -0.27            | 0.48  | 1.78  | 4.33  | 6.82  | 7.19  |
| NIFTY AA+ Short Duration Bond Index                        | 7.82             | 2.06       | 2.22          | 1.91       | -0.97            | -0.87 | 0.27  | 3.25  | 7.12  | 7.09  |
| NIFTY AA+ Medium Duration Bond Index                       | 8.43             | 3.44       | 3.99          | 3.18       | -1.41            | -1.66 | -0.67 | 2.55  | 7.85  | 7.17  |
| NIFTY AA+ Medium to Long Duration Bond Index               | 8.84             | 5.53       | 7.35          | 5.09       | -1.38            | -1.35 | -0.65 | 2.88  | 8.25  | 6.16  |
| NIFTY AA+ Long Duration Bond Index                         | 8.76             | 8.21       | 12.81         | 7.55       | -2.25            | -3.65 | -0.65 | -2.92 | 2.97  | -0.09 |
| NIFTY AA Ultra Short Duration Bond Index                   | 8.33             | 0.23       | 0.24          | 0.22       | 0.42             | 1.57  | 3.32  | 6.73  | 8.07  | 8.34  |
| NIFTY AA Low Duration Bond Index                           | 9.63             | 0.71       | 0.72          | 0.64       | -0.03            | 1.36  | 3.05  | 6.92  | 8.63  | 8.39  |
| NIFTY AA Short Duration Bond Index                         | 9.15             | 1.65       | 1.79          | 1.52       | -0.71            | 0.37  | 1.46  | 5.87  | 9.16  | 8.38  |
| NIFTY AA Medium Duration Bond Index                        | 10.09            | 3.46       | 4.10          | 3.20       | -1.45            | -0.77 | 0.34  | 6.41  | 10.50 | 8.75  |
| NIFTY AA Medium to Long Duration Bond Index                | 10.68            | 5.65       | 8.25          | 5.17       | -1.25            | -0.13 | 1.77  | 7.05  | 10.98 | 8.42  |
| NIFTY AA Long Duration Bond Index                          | 8.05             | 8.23       | 12.81         | 7.62       | -2.34            | -3.86 | -3.36 | -0.05 | 4.87  | 2.73  |
| NIFTY AA- Ultra Short Duration Bond Index                  | 7.99             | 0.17       | 0.18          | 0.16       | 0.50             | 1.71  | 3.87  | 7.44  | 8.60  | 8.81  |
| NIFTY AA- Low Duration Bond Index                          | 9.48             | 0.78       | 0.82          | 0.72       | -0.11            | 0.82  | 2.28  | 5.69  | 8.29  | 8.48  |
| NIFTY AA- Short Duration Bond Index                        | 10.00            | 2.13       | 2.31          | 1.96       | -0.84            | -0.51 | 1.16  | 5.87  | 9.05  | 8.48  |
| NIFTY AA- Medium Duration Bond Index                       | 10.57            | 3.44       | 4.14          | 3.21       | -1.21            | -1.22 | 0.11  | 3.15  | 6.65  | 6.55  |
| NIFTY AA- Medium to Long Duration Bond Index               | 10.90            | 4.95       | 6.70          | 4.50       | -1.14            | -0.53 | 0.31  | 5.08  | 7.63  | 6.75  |
| NIFTY AA- Long Duration Bond Index                         | 12.32            | 7.16       | 12.81         | 6.37       | -1.73            | -1.27 | 0.11  | 3.69  | 2.46  | 3.15  |
| NIFTY AA Category Ultra Short Duration Bond Index          | 7.87             | 0.22       | 0.23          | 0.21       | 0.41             | 1.50  | 3.14  | 6.28  | 7.60  | 8.00  |
| NIFTY AA Category Low Duration Bond Index                  | 8.59             | 0.77       | 0.78          | 0.71       | -0.15            | 0.96  | 2.52  | 6.04  | 8.05  | 8.02  |
| NIFTY AA Category Short Duration Bond Index                | 8.76             | 1.91       | 2.06          | 1.76       | -0.84            | -0.15 | 1.05  | 5.16  | 8.50  | 7.97  |
| NIFTY AA Category Medium Duration Bond Index               | 9.66             | 3.45       | 4.08          | 3.20       | -1.40            | -1.18 | -0.08 | 4.35  | 8.60  | 7.65  |
| NIFTY AA Category Medium to Long Duration Bond Index       | 10.04            | 5.52       | 7.72          | 5.06       | -1.28            | -0.71 | 0.55  | 4.99  | 9.13  | 7.04  |
| NIFTY AA Category Long Duration Bond Index                 | 8.82             | 8.15       | 12.81         | 7.49       | -2.24            | -3.37 | -1.50 | -0.81 | 3.79  | 2.15  |
| NIFTY A Short-Term Bond Index                              | 12.01            | 1.45       | 1.60          | 1.35       | -0.31            | 0.89  | 3.04  | 8.03  | 8.97  | 8.91  |
| NIFTY A Long-Term Bond Index                               | 12.43            | 4.12       | 6.12          | 3.96       | -1.07            | 0.75  | 2.20  | 5.93  | 9.97  | 8.71  |
| NIFTY Banking & PSU Long Duration Bond Index               | 7.75             | 7.88       | 11.78         | 7.34       | -2.36            | -3.35 | -3.64 | -1.07 | 6.69  | 5.94  |
| NIFTY Banking & PSU Long Duration Bond Index - A           | 7.76             | 7.83       | 11.73         | 7.30       | -2.35            | -3.30 | -3.61 | -1.11 | 6.88  | 6.05  |
| NIFTY Banking & PSU Long Duration Bond Index - B           | 7.76             | 7.83       | 11.73         | 7.30       | -2.35            | -3.30 | -3.59 | -1.01 | 6.71  | 5.96  |
| NIFTY Banking & PSU Long Duration Bond Index - C           | 7.76             | 7.83       | 11.73         | 7.30       | -2.35            | -3.30 | -3.59 | -1.01 | 6.71  | 5.96  |
| NIFTY Banking & PSU Low Duration Bond Index                | 6.22             | 0.75       | 0.76          | 0.71       | -0.36            | 0.31  | 1.41  | 3.68  | 6.00  | 6.56  |
| NIFTY Banking & PSU Low Duration Bond Index - A            | 6.21             | 0.76       | 0.77          | 0.72       | -0.38            | 0.25  | 1.22  | 3.07  | 5.50  | 6.29  |
| NIFTY Banking & PSU Low Duration Bond Index - B            | 6.21             | 0.76       | 0.77          | 0.72       | -0.38            | 0.29  | 1.39  | 3.52  | 5.83  | 6.44  |
| NIFTY Banking & PSU Low Duration Bond Index - C            | 6.25             | 0.76       | 0.77          | 0.71       | -0.38            | 0.31  | 1.41  | 3.67  | 5.99  | 6.55  |
| NIFTY Banking & PSU Medium Duration Bond Index             | 7.42             | 3.45       | 3.94          | 3.22       | -1.44            | -2.38 | -1.45 | 0.98  | 7.25  | 6.93  |
| NIFTY Banking & PSU Medium Duration Bond Index - A         | 7.34             | 3.43       | 3.88          | 3.20       | -1.47            | -2.29 | -1.38 | 0.64  | 6.82  | 6.68  |
| NIFTY Banking & PSU Medium Duration Bond Index - B         | 7.43             | 3.46       | 3.93          | 3.22       | -1.48            | -2.40 | -1.47 | 0.95  | 7.23  | 6.91  |
| NIFTY Banking & PSU Medium Duration Bond Index - C         | 8.27             | 3.55       | 4.14          | 3.30       | -1.53            | -2.14 | -1.20 | 1.23  | 7.34  | 6.98  |
| NIFTY Banking & PSU Medium to Long Duration Bond Index     | 7.67             | 5.72       | 7.50          | 5.36       | -1.54            | -2.28 | -1.73 | 0.73  | 7.22  | 6.37  |
| NIFTY Banking & PSU Medium to Long Duration Bond Index - A | 7.70             | 5.80       | 7.57          | 5.44       | -1.76            | -2.48 | -2.07 | 0.84  | 7.23  | 6.62  |
| NIFTY Banking & PSU Medium to Long Duration Bond Index - B | 7.76             | 5.83       | 7.65          | 5.47       | -1.76            | -2.49 | -1.94 | 0.51  | 7.15  | 6.32  |
| NIFTY Banking & PSU Medium to Long Duration Bond Index - C | 8.90             | 5.46       | 7.31          | 5.07       | -1.46            | -2.05 | -1.37 | 1.15  | 7.37  | 6.46  |
| NIFTY Banking & PSU Short Duration Bond Index              | 7.07             | 1.78       | 1.90          | 1.66       | -0.98            | -1.02 | -0.10 | 2.61  | 7.06  | 6.92  |
| NIFTY Banking & PSU Short Duration Bond Index - A          | 6.89             | 1.82       | 1.94          | 1.70       | -1.06            | -1.24 | -0.38 | 1.87  | 6.61  | 6.70  |
| NIFTY Banking & PSU Short Duration Bond Index - B          | 6.93             | 1.83       | 1.96          | 1.72       | -1.06            | -1.16 | -0.25 | 2.14  | 6.90  | 6.83  |
| NIFTY Banking & PSU Short Duration Bond Index - C          | 8.31             | 2.00       | 2.19          | 1.85       | -1.01            | -1.08 | -0.12 | 2.69  | 7.28  | 7.05  |
| NIFTY Banking & PSU Ultra Short Duration Bond Index        | 5.35             | 0.18       | 0.18          | 0.17       | 0.25             | 1.04  | 2.13  | 4.26  | 5.48  | 6.37  |
| NIFTY Banking & PSU Ultra Short Duration Bond Index - A    | 5.14             | 0.19       | 0.20          | 0.18       | 0.21             | 0.93  | 1.89  | 3.89  | 5.09  | 6.13  |
| NIFTY Banking & PSU Ultra Short Duration Bond Index - B    | 5.14             | 0.19       | 0.20          | 0.18       | 0.21             | 0.98  | 2.02  | 4.10  | 5.34  | 6.28  |
| NIFTY Banking & PSU Ultra Short Duration Bond Index - C    | 5.35             | 0.18       | 0.18          | 0.17       | 0.25             | 1.04  | 2.13  | 4.26  | 5.48  | 6.37  |
| G-Sec Maturity Based Indices                               |                  |            |               |            |                  |       |       |       |       |       |
| NIFTY 10 yr Benchmark G-Sec                                | 7.42             | 7.03       | 1.10          | 6.78       | -1.34            | -2.78 | -4.26 | -3.93 | 3.84  | 4.09  |
| NIFTY 10 yr Benchmark G-Sec (Clean Price)                  | 7.42             | 7.03       | 1.10          | 6.78       | -1.93            | -4.46 | -7.43 | -9.89 | -2.41 | -2.53 |
| NIFTY 11-15 yr G-Sec Index                                 | 7.58             | 8.48       | 12.84         | 8.17       | -1.47            | -2.85 | -3.52 | -1.08 | 5.75  | 6.24  |
| NIFTY 15 yr and above G-Sec Index                          | 7.68             | 12.15      | 30.75         | 11.70      | -2.47            | -4.74 | -5.47 | -1.96 | 5.67  | 6.67  |
| NIFTY 4-8 yr G-Sec Index                                   | 7.19             | 4.25       | 4.97          | 4.10       | -1.03            | -2.14 | -2.02 | 0.91  | 6.41  | 6.89  |
| NIFTY 8-13 yr G-Sec                                        | 7.44             | 7.09       | 11.40         | 6.83       | -1.12            | -2.61 | -3.75 | -1.99 | 5.11  | 5.50  |
| NIFTY Composite G-sec Index                                | 7.36             | 6.49       | 9.14          | 6.25       | -1.37            | -2.67 | -3.43 | -0.69 | 5.65  | 5.79  |
| NIFTY 5yr Benchmark G-sec Index                            | 7.13             | 3.97       | 4.46          | 3.83       | -1.22            | -2.00 | -1.75 | 0.57  | 6.36  | 6.88  |
| NIFTY India Select 7 Government Bond Index (INR)           | 7.38             | 6.53       | 9.09          | 6.29       | -1.33            | -2.75 | -3.40 | -1.19 | 5.19  | 5.51  |
| NIFTY India Select 7 Government Bond Index (USD)           | 7.38             | 6.53       | 9.09          | 6.29       | -2.91            | -5.48 | -6.60 | -7.74 | 1.51  | 1.68  |



# Fixed Income Indices Dashboard

May 31, 2022

| Index Name                                     | Index Statistics |            |               |            | Index Return (%) |       |       |       |      |      |
|------------------------------------------------|------------------|------------|---------------|------------|------------------|-------|-------|-------|------|------|
|                                                | Yield (%)        | Mac D(yrs) | Maturity(yrs) | Mod D(yrs) | 1 M              | 3 M   | 6 M   | 1 Y   | 3 Y  | 5 Y  |
| Potential Risk Indices                         |                  |            |               |            |                  |       |       |       |      |      |
| NIFTY Liquid Index A-I                         | 4.19             | 0.11       | 0.11          | 0.10       | 0.30             | 0.95  | 1.84  | 3.56  | 4.15 | 5.27 |
| NIFTY Liquid Index B-I                         | 4.27             | 0.11       | 0.11          | 0.10       | 0.31             | 0.96  | 1.87  | 3.63  | 4.29 | 5.39 |
| NIFTY Liquid Index C-I                         | 4.74             | 0.11       | 0.12          | 0.11       | 0.33             | 1.01  | 1.98  | 3.81  | 4.45 | 5.51 |
| NIFTY Money Market Index A-I                   | 5.39             | 0.33       | 0.34          | 0.32       | 0.09             | 0.77  | 1.64  | 3.34  | 4.42 | 5.51 |
| NIFTY Money Market Index B-I                   | 5.46             | 0.34       | 0.34          | 0.32       | 0.10             | 0.79  | 1.68  | 3.47  | 4.60 | 5.64 |
| NIFTY Money Market Index C-I                   | 5.68             | 0.34       | 0.34          | 0.32       | 0.12             | 0.84  | 1.76  | 3.61  | 4.74 | 5.74 |
| NIFTY Ultra Short Duration Debt Index A-I      | 5.55             | 0.34       | 0.35          | 0.32       | 0.07             | 0.79  | 1.74  | 3.56  | 4.90 | 5.97 |
| NIFTY Ultra Short Duration Debt Index A-II     | 5.54             | 0.38       | 0.39          | 0.36       | 0.07             | 0.76  | 1.70  | 3.54  | 4.93 | 5.98 |
| NIFTY Ultra Short Duration Debt Index A-III    | 5.48             | 0.44       | 0.55          | 0.42       | 0.08             | 0.76  | 1.69  | 3.55  | 4.90 | 5.97 |
| NIFTY Ultra Short Duration Debt Index B-I      | 5.87             | 0.35       | 0.35          | 0.33       | 0.10             | 0.86  | 1.88  | 3.92  | 5.29 | 6.24 |
| NIFTY Ultra Short Duration Debt Index B-II     | 6.07             | 0.39       | 0.40          | 0.36       | 0.11             | 0.88  | 1.95  | 4.09  | 5.49 | 6.38 |
| NIFTY Ultra Short Duration Debt Index B-III    | 6.21             | 0.45       | 0.54          | 0.42       | 0.15             | 0.92  | 2.07  | 4.18  | 5.55 | 6.36 |
| NIFTY Ultra Short Duration Debt Index C-I      | 6.73             | 0.34       | 0.34          | 0.32       | 0.19             | 1.11  | 2.37  | 4.84  | 6.08 | 6.80 |
| NIFTY Ultra Short Duration Debt Index C-II     | 6.70             | 0.38       | 0.40          | 0.36       | 0.17             | 1.07  | 2.32  | 4.81  | 6.09 | 6.80 |
| NIFTY Ultra Short Duration Debt Index C-III    | 6.66             | 0.44       | 0.54          | 0.41       | 0.19             | 1.05  | 2.32  | 4.79  | 6.06 | 6.77 |
| NIFTY Low Duration Debt Index A-I              | 6.14             | 0.68       | 0.68          | 0.64       | -0.25            | 0.41  | 1.25  | 2.93  | 5.10 | 5.95 |
| NIFTY Low Duration Debt Index A-II             | 6.18             | 0.76       | 0.77          | 0.71       | -0.30            | 0.32  | 1.15  | 2.85  | 5.17 | 5.97 |
| NIFTY Low Duration Debt Index A-III            | 6.19             | 0.82       | 0.89          | 0.77       | -0.32            | 0.29  | 1.11  | 2.82  | 5.17 | 5.97 |
| NIFTY Low Duration Debt Index B-I              | 6.67             | 0.68       | 0.68          | 0.63       | -0.21            | 0.55  | 1.50  | 3.65  | 5.67 | 6.33 |
| NIFTY Low Duration Debt Index B-II             | 6.95             | 0.75       | 0.77          | 0.70       | -0.23            | 0.57  | 1.54  | 3.92  | 5.96 | 6.49 |
| NIFTY Low Duration Debt Index B-III            | 6.94             | 0.82       | 0.88          | 0.76       | -0.25            | 0.53  | 1.50  | 3.86  | 5.92 | 6.44 |
| NIFTY Low Duration Debt Index C-I              | 7.30             | 0.68       | 0.69          | 0.64       | -0.16            | 0.66  | 1.69  | 4.05  | 6.06 | 6.64 |
| NIFTY Low Duration Debt Index C-II             | 7.29             | 0.77       | 0.79          | 0.71       | -0.21            | 0.58  | 1.58  | 4.01  | 6.12 | 6.64 |
| NIFTY Low Duration Debt Index C-III            | 7.28             | 0.83       | 0.90          | 0.77       | -0.23            | 0.54  | 1.54  | 3.95  | 6.08 | 6.59 |
| NIFTY Short Duration Debt Index A-II           | 6.44             | 1.48       | 1.59          | 1.39       | -0.70            | -0.59 | 0.27  | 2.31  | 6.03 | 6.45 |
| NIFTY Short Duration Debt Index A-III          | 6.46             | 1.65       | 1.80          | 1.57       | -0.73            | -0.72 | 0.08  | 2.20  | 5.98 | 6.42 |
| NIFTY Short Duration Debt Index B-II           | 6.95             | 1.47       | 1.59          | 1.38       | -0.65            | -0.34 | 0.61  | 3.20  | 6.50 | 6.75 |
| NIFTY Short Duration Debt Index B-III          | 7.10             | 1.73       | 2.01          | 1.62       | -0.72            | -0.42 | 0.52  | 3.29  | 6.61 | 6.71 |
| NIFTY Short Duration Debt Index C-II           | 8.41             | 1.44       | 1.57          | 1.34       | -0.49            | 0.07  | 1.38  | 4.65  | 7.07 | 7.28 |
| NIFTY Short Duration Debt Index C-III          | 8.51             | 1.65       | 1.97          | 1.54       | -0.53            | 0.01  | 1.29  | 4.45  | 6.75 | 7.03 |
| NIFTY Medium Duration Debt Index A-III         | 7.37             | 3.77       | 4.52          | 3.52       | -1.56            | -2.15 | -1.34 | 0.92  | 7.26 | 6.81 |
| NIFTY Medium Duration Debt Index B-III         | 8.26             | 3.72       | 4.52          | 3.45       | -1.46            | -1.67 | -0.63 | 2.42  | 7.81 | 6.87 |
| NIFTY Medium Duration Debt Index C-III         | 9.84             | 3.53       | 4.47          | 3.26       | -1.23            | -0.98 | 0.19  | 4.14  | 7.74 | 7.20 |
| NIFTY Medium to Long Duration Debt Index A-III | 7.53             | 5.85       | 7.72          | 5.53       | -1.38            | -2.27 | -2.32 | 0.46  | 6.80 | 6.38 |
| NIFTY Medium to Long Duration Debt Index B-III | 8.78             | 5.57       | 7.53          | 5.17       | -1.40            | -1.52 | -0.71 | 2.89  | 8.26 | 6.66 |
| NIFTY Medium to Long Duration Debt Index C-III | 10.40            | 5.17       | 7.36          | 4.82       | -1.28            | -0.73 | 0.27  | 4.27  | 8.30 | 7.08 |
| NIFTY Long Duration Debt Index A-III           | 7.71             | 9.03       | 16.05         | 8.56       | -2.21            | -3.49 | -4.09 | -1.32 | 6.16 | 6.03 |
| NIFTY Long Duration Debt Index B-III           | 7.99             | 8.82       | 15.20         | 8.31       | -2.13            | -3.56 | -3.25 | -1.27 | 5.00 | 3.84 |
| NIFTY Long Duration Debt Index C-III           | 10.19            | 7.09       | 11.77         | 6.57       | -1.84            | -1.98 | -1.13 | 1.97  | 5.73 | 4.88 |
| NIFTY Corporate Bond Index A-I                 | 5.73             | 0.47       | 0.48          | 0.45       | -0.06            | 0.62  | 1.63  | 3.59  | 5.40 | 6.32 |
| NIFTY Corporate Bond Index A-II                | 6.71             | 1.52       | 1.61          | 1.43       | -0.85            | -0.73 | 0.19  | 2.29  | 6.53 | 6.79 |
| NIFTY Corporate Bond Index A-III               | 6.86             | 1.88       | 2.04          | 1.76       | -1.02            | -1.06 | -0.17 | 1.99  | 6.80 | 6.87 |
| NIFTY Corporate Bond Index B-I                 | 6.56             | 0.46       | 0.47          | 0.43       | 0.04             | 0.85  | 2.04  | 4.44  | 6.17 | 6.84 |
| NIFTY Corporate Bond Index B-II                | 7.52             | 1.62       | 1.73          | 1.52       | -0.79            | -0.46 | 0.59  | 3.36  | 7.14 | 7.18 |
| NIFTY Corporate Bond Index B-III               | 7.67             | 1.99       | 2.20          | 1.86       | -0.97            | -0.76 | 0.27  | 3.20  | 7.40 | 7.24 |
| NIFTY Credit Risk Bond Index B-I               | 8.52             | 0.72       | 0.74          | 0.66       | -0.09            | 0.99  | 2.46  | 5.70  | 7.55 | 7.70 |
| NIFTY Credit Risk Bond Index B-II              | 8.80             | 1.31       | 1.40          | 1.22       | -0.48            | 0.36  | 1.71  | 5.29  | 7.98 | 7.88 |
| NIFTY Credit Risk Bond Index B-III             | 9.08             | 2.00       | 2.19          | 1.86       | -0.84            | -0.30 | 0.98  | 4.90  | 8.31 | 7.92 |
| NIFTY Credit Risk Bond Index C-I               | 9.02             | 0.84       | 0.88          | 0.78       | -0.13            | 0.89  | 2.43  | 5.87  | 7.70 | 7.89 |
| NIFTY Credit Risk Bond Index C-II              | 9.37             | 1.43       | 1.54          | 1.33       | -0.49            | 0.24  | 1.74  | 5.51  | 8.05 | 8.04 |
| NIFTY Credit Risk Bond Index C-III             | 10.02            | 1.92       | 2.12          | 1.79       | -0.71            | -0.05 | 1.50  | 5.77  | 8.53 | 8.23 |
| NIFTY Banking & PSU Debt Index A-I             | 5.43             | 0.42       | 0.43          | 0.40       | 0.00             | 0.66  | 1.50  | 3.22  | 4.49 | 5.54 |
| NIFTY Banking & PSU Debt Index A-II            | 6.77             | 1.96       | 2.13          | 1.84       | -1.01            | -1.24 | -0.38 | 1.76  | 6.32 | 6.54 |
| NIFTY Banking & PSU Debt Index A-III           | 6.91             | 2.31       | 2.58          | 2.17       | -1.12            | -1.45 | -0.61 | 1.58  | 6.47 | 6.60 |
| NIFTY Banking & PSU Debt Index B-I             | 5.49             | 0.42       | 0.43          | 0.40       | 0.01             | 0.67  | 1.56  | 3.34  | 4.63 | 5.63 |
| NIFTY Banking & PSU Debt Index B-II            | 6.82             | 1.97       | 2.15          | 1.86       | -1.02            | -1.21 | -0.31 | 1.98  | 6.57 | 6.66 |
| NIFTY Banking & PSU Debt Index B-III           | 6.96             | 2.33       | 2.61          | 2.18       | -1.13            | -1.43 | -0.54 | 1.78  | 6.72 | 6.71 |
| NIFTY Banking & PSU Debt Index C-I             | 5.59             | 0.43       | 0.43          | 0.40       | 0.02             | 0.72  | 1.60  | 3.44  | 4.75 | 5.72 |
| NIFTY Banking & PSU Debt Index C-II            | 7.86             | 2.16       | 2.41          | 2.01       | -1.02            | -1.15 | -0.22 | 2.35  | 6.90 | 6.84 |
| NIFTY Banking & PSU Debt Index C-III           | 8.06             | 2.58       | 3.01          | 2.40       | -1.12            | -1.34 | -0.43 | 2.16  | 7.04 | 6.86 |
| NIFTY Composite Debt Index A-III               | 7.26             | 4.49       | 6.44          | 4.26       | -1.36            | -1.97 | -1.70 | 0.76  | 6.69 | 6.58 |
| NIFTY Composite Debt Index B-III               | 8.11             | 4.39       | 6.15          | 4.12       | -1.36            | -1.61 | -0.96 | 2.14  | 7.43 | 6.77 |
| NIFTY Composite Debt Index C-III               | 9.73             | 4.04       | 5.64          | 3.74       | -1.18            | -0.96 | 0.22  | 4.16  | 7.81 | 7.03 |
| NIFTY G-Sec Index A-I                          | 5.13             | 0.41       | 0.41          | 0.39       | 0.06             | 0.81  | 1.74  | 3.59  | 4.45 | 5.42 |
| NIFTY G-Sec Index A-II                         | 6.22             | 1.61       | 1.73          | 1.55       | -0.76            | -0.82 | 0.04  | 2.09  | 5.52 | 6.17 |
| NIFTY G-Sec Index A-III                        | 7.25             | 5.73       | 9.24          | 5.53       | -1.42            | -2.49 | -2.73 | 0.07  | 5.97 | 6.34 |

| Index Name                                        | Index Statistics |            |               |            | Index Return (%) |       |       |      |     |     |
|---------------------------------------------------|------------------|------------|---------------|------------|------------------|-------|-------|------|-----|-----|
|                                                   | Yield (%)        | Mac D(yrs) | Maturity(yrs) | Mod D(yrs) | 1 M              | 3 M   | 6 M   | 1 Y  | 3 Y | 5 Y |
| Target Maturity Index                             |                  |            |               |            |                  |       |       |      |     |     |
| NIFTY BHARAT Bond Index - April 2023              | 5.75             | 0.52       | 0.52          | 0.49       | -0.11            | 0.61  | 1.57  | 3.77 | -   | -   |
| NIFTY BHARAT Bond Index - April 2030              | 7.62             | 5.72       | 7.41          | 5.32       | -1.26            | -2.04 | -1.20 | 2.23 | -   | -   |
| NIFTY BHARAT Bond Index - April 2025              | 7.04             | 2.35       | 2.55          | 2.20       | -1.37            | -1.65 | -0.79 | 1.68 | -   | -   |
| NIFTY BHARAT Bond Index - April 2031              | 7.69             | 6.46       | 8.50          | 6.02       | -1.69            | -2.43 | -1.91 | 1.30 | -   | -   |
| NIFTY BHARAT Bond Index - April 2032              | 7.71             | 6.89       | 9.49          | 6.41       | -1.90            | -2.67 | -2.14 | -    | -   | -   |
| NIFTY CPSE Bond Plus SDL Sep 2024 50:50 Index     | 6.93             | 1.98       | 2.14          | 1.88       | -1.28            | -1.41 | -0.50 | 1.81 | -   | -   |
| NIFTY PSU Bond Plus SDL Apr 2026 50:50 Index      | 7.31             | 3.25       | 3.69          | 3.09       | -1.48            | -2.18 | -1.26 | 1.64 | -   | -   |
| NIFTY SDL Apr 2026 Top 20 Equal Weight Index      | 7.35             | 3.15       | 3.56          | 3.04       | -1.43            | -2.26 | -1.40 | 1.93 | -   | -   |
| NIFTY SDL Plus PSU Bond Sep 2026 60:40 Index      | 7.36             | 3.47       | 4.01          | 3.31       | -1.53            | -2.34 | -1.44 | -    | -   | -   |
| NIFTY AAA Bond Plus SDL Apr 2026 50:50 Index      | 7.27             | 3.10       | 3.47          | 2.94       | -1.47            | -2.15 | -1.36 | 1.54 | -   | -   |
| NIFTY PSU Bond Plus SDL Apr 2027 50:50 Index      | 7.38             | 4.06       | 4.76          | 3.86       | -1.55            | -2.36 | -1.52 | -    | -   | -   |
| NIFTY PSU Bond Plus SDL Sep 2027 40:60 Index      | 7.40             | 4.30       | 5.18          | 4.10       | -1.49            | -2.25 | -1.68 | -    | -   | -   |
| NIFTY SDL Apr 2027 Index                          | 7.49             | 3.89       | 4.51          | 3.75       | -1.61            | -2.56 | -     | -    | -   | -   |
| NIFTY SDL Plus G-Sec Jun 2028 30:70 Index         | 7.36             | 4.55       | 5.64          | 4.39       | -1.09            | -     | -     | -    | -   | -   |
| NIFTY SDL Plus AAA PSU Bond Dec 2027 60:40 Index  | 7.45             | 4.41       | 5.44          | 4.20       | -1.57            | -     | -     | -    | -   | -   |
| NIFTY SDL Jun 2027 Index                          | 7.48             | 4.16       | 4.98          | 4.01       | -1.34            | -     | -     | -    | -   | -   |
| NIFTY G-Sec Jun 2027 Index                        | 7.16             | 4.00       | 4.58          | 3.86       | -1.12            | -     | -     | -    | -   | -   |
| NIFTY AAA CPSE Bond Plus SDL Apr 2027 60:40 Index | 7.34             | 3.84       | 4.46          | 3.64       | -1.65            | -     | -     | -    | -   | -   |
| NIFTY SDL Sep 2027 Index                          | 7.50             | 4.38       | 5.24          | 4.22       | -1.41            | -     | -     | -    | -   | -   |

Index Statistics and Index return are as on May 31, 2022  
Returns for the period upto one year are absolute returns. Returns for period greater than one year are CAGR returns.

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For more information, please visit: [www.niftyindices.com](http://www.niftyindices.com)

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